## **Combinatorial Mathematics**

Mong-Jen Kao (高孟駿)

Monday 18:30 – 20:20

## Outline

- The Double-Counting Principle (P.38)
  - The Handshaking Lemma
  - Average Number of Divisors
  - Turán Number
  - Pascal Triangle & Binomial Identities
  - Catalan Numbers
- The Density of 0-1 Matrices (P.46)

# The Double Counting Principle

If the elements of a set are *counted in two different ways*, the answers are the same.

## Lemma 1.

In any graph G = (V, E), the number of vertices with odd degrees is even.

- For each  $v \in V$ , let d(v) denote the degree of v.

Then, we have

$$\sum_{v \in V} d(v) = 2 \cdot |E|.$$

 $2 \cdot |E|$  is an even number.

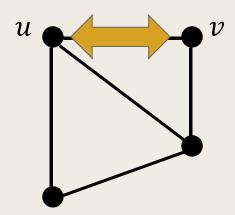
Each edge is counted exactly twice.

Hence, the number of vertices with odd degree must be even.

## Handshaking Lemma.

At a party, the number of guests who shake hands an odd number of times is even.

Consider the graph G = (V, E) defined on the guests, where  $(u, v) \in E$  if and only if guest u and v have shaken hands.



- Let F be a <u>set family</u> on a ground set X, i.e., F is a collection of subsets of X.
  - For any  $x \in X$ , let d(x) be the number of sets in F that contain the element x, i.e., the degree of x in F.

#### The sets in F

$$A_1 = \{e_2, e_4\}$$

$$A_2 = \{e_1, e_5, e_7\}$$

$$A_3 = \{e_3, e_2, e_6\}$$

$$A_4 = \{e_1, e_2, e_6, e_7\}$$

# The ground set *X* of elements

- *e*<sub>1</sub>
- *e*<sub>2</sub>
- $\bullet$   $e_n$

The previous identity,  $\sum_{v} \deg(v) = 2|E|$ , in Lemma 1 is a special case of the following general identity.

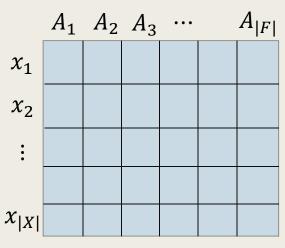
## **Proposition 2.**

Let *F* be a family of subsets of some ground set *X*. Then

$$\sum_{x \in X} d(x) = \sum_{A \in F} |A|.$$

■ Consider the  $|X| \times |F|$  incidence matrix  $M = (m_{x,A})$ , where

$$m_{x,A} = \begin{cases} 1, & \text{if } x \in A, \\ 0, & \text{otherwise.} \end{cases}$$



The matrix M

#### **Proposition 2.**

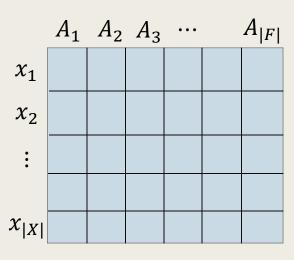
Let *F* be a family of subsets of some ground set *X*. Then

$$\sum_{x \in X} d(x) = \sum_{A \in F} |A|.$$

Consider the  $|X| \times |F|$  incidence matrix  $M = (m_{x,A})$ , where

$$m_{x,A} = \begin{cases} 1, & \text{if } x \in A, \\ 0, & \text{otherwise.} \end{cases}$$

- Then,
  - The d(x) is the number of 1s in the x-th row.
  - |A| is the number of 1s in the A-th column.



The matrix M

■ The identity counts the number of 1s in the matrix M.

- Note that, the concept of set family is equivalent to hypergraphs, where
  - The elements in *X* are the set vertices, and
  - The subsets in *F* are the set of hyperedges.

# Average Number of Divisors

## The Number of Divisors

- How many numbers from  $\{1, 2, ..., n\}$  is a divisor of n?
  - For any  $n \ge 1$ , let t(n) be the number of divisors of n.
    - Ex.

t(p) = 2 for any prime number p.

 $t(2^m) = m + 1$  for any integer  $m \ge 1$ .

## Average Number of Divisors

- How many numbers from  $\{1, 2, ..., n\}$  is a divisor of n?
  - For any  $n \ge 1$ , let t(n) be the number of divisors of n.
  - While t(n) varies a lot for different choices of n, we will see that,
     the average number of divisors,

$$T(n) := \frac{1}{n} \cdot \sum_{1 \le i \le n} t(i)$$

is *quite stable* and is roughly  $\ln n$  for all n.

## **Proposition 1.10.**

For any  $n \ge 1$ ,

$$|T(n) - \ln n| \le 1.$$

Consider the  $n \times n$  0-1 matrix  $M = (m_{i,j})$ , where  $m_{i,j} = 1$  if and only i is a divisor of j.

	1						7	8	9
1	1	1	1	1	1	1	1	1	1
2		1		1		1		1	
3			1			1			1
4				1				1	

The number of 1s in the i-th column is exactly t(i).

Consider the  $n \times n$  0-1 matrix  $M = (m_{i,j})$ , where  $m_{i,j} = 1$  if and only i is a divisor of j.

	1	2	3	4	5	6	7	8	9	
1	1	1	1	1	1	1	1	1	1	
2		1		1		1		1		
3			1			1			1	
4				1				1		
	•									

The number of 1s in the i-th column is exactly t(i).

The number of 1s in the i-th row is  $\lfloor n/i \rfloor$ .

Counting the number of 1s in the matrix,

$$\sum_{1 \le i \le n} \left\lfloor \frac{n}{i} \right\rfloor = \sum_{1 \le i \le n} t(i) = n \cdot T(n).$$

by the definition of T(n).

We have

$$\sum_{1 \le i \le n} \left\lfloor \frac{n}{i} \right\rfloor = \sum_{1 \le i \le n} t(i) = n \cdot T(n).$$

■ Since  $x - 1 \le \lfloor x \rfloor \le x$  holds for every real number x, we obtain

$$n \cdot \sum_{1 \le i \le n} \frac{1}{i} - n \le n \cdot T(n) \le n \cdot \sum_{1 \le i \le n} \frac{1}{i}.$$

- The  $n^{th}$ -harmonic number,  $H_n \coloneqq \sum_{1 \le i \le n} \frac{1}{i}$ , satisfies  $H_n = \ln n + \gamma_n$  for some  $0 \le \gamma_n \le 1$ .
- Hence, we obtain  $\ln n 1 \le T(n) \le \ln n + 1$ .

# Turán Number

## Turán Number T(n, k, l)

- $\blacksquare$  Consider any ground set *X* with *n* elements.
- For any  $l \le k \le n$ , the Turán number T(n, k, l) is the smallest number of l-element subsets of X such that

every k-element subset of X contains

at least one of these l-element subsets.

## Turán Number T(n, k, l)

For any n = 3, k = 2, l = 1, we have

$$T(3,2,1)=2$$
.



 $x_3$ 

Any 2-element subset must contain  $\{x_1\}$  or  $\{x_2\}$ .



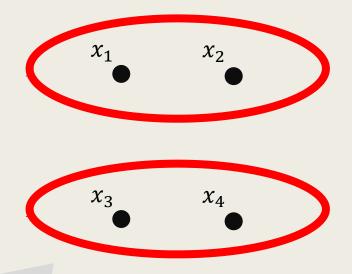
It won't suffice, if only one 1-element subset was chosen.

One way to achieve this

## Turán Number T(n, k, l)

For any n = 4, k = 3, l = 2, we have

$$T(4,3,2) = 2$$
.



Any 3-element subset must contain  $\{x_1, x_2\}$  or  $\{x_3, x_4\}$ .

It won't suffice, if only one 2-element subset was chosen.

One way to achieve this

## **Proposition 1.9.**

For all positive integers  $l \le k \le n$ ,

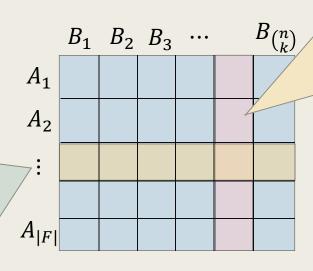
$$T(n,k,l) \geq {n \choose l} / {k \choose l}$$
.

- Let F be a smallest l-uniform family over X such that every k-element subset of X contains at least one member of F.
  - In the following, we derive a lower-bound on |F|.

- Consider a 0-1 matrix  $M = (m_{A,B})$  with size  $|F| \times \binom{n}{k}$ , where
  - The rows are indexed by sets A in F and
  - The columns are indexed by all possible k-element subsets of X,

and 
$$m_{A,B} = \left\{ \begin{array}{ll} 1, & \text{if } A \subseteq B, \\ 0, & \text{otherwise.} \end{array} \right.$$

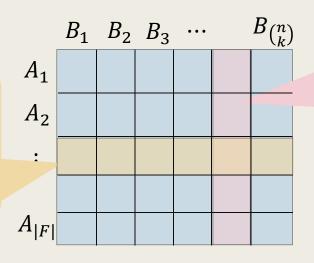
For each l-element subset A, the number of k-element subsets that contains A is exactly  $\binom{n-l}{k-l}$ .



The matrix M

Since every k-element subset of X contains at least one member of F, there is at least one 1 in each column.

For each l-element subset A, the number of k-element subsets containing the set A is exactly  $\binom{n-l}{k-l}$ .



The matrix M

Since every k-element subset of X contains at least one member of F, there exists at least one 1 in each column.

- Let  $r_A$  be the number of 1s in row A and  $c_B$  the number of 1s in column B.
- $\blacksquare$  Counting the number of 1s in M, we have

$$|F| \cdot {n-l \choose k-l} = \sum_{A \in F} r_A = \sum_B c_B \ge 1 \cdot {n \choose k},$$

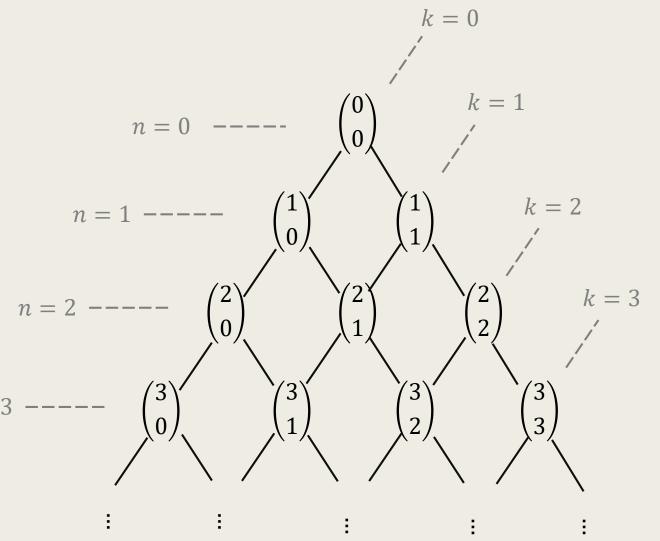
and

$$T(n,k,l) = |F| \ge {n \choose k} / {n-l \choose k-l} = {n \choose l} / {k \choose l}.$$

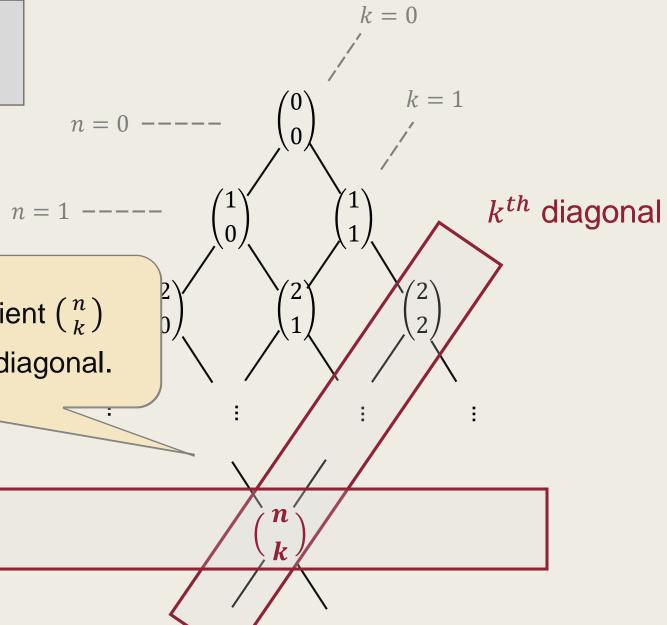
# The Pascal Triangle & Binomial Identities

## **The Pascal's Triangle**

 Consider the pyramid of nodes, formed by
 the binomial coefficients.



## **The Pascal's Triangle**

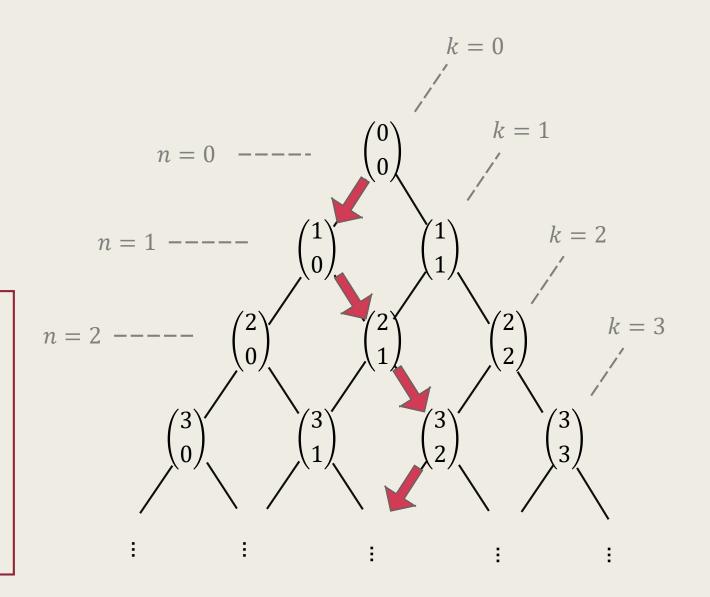


We place the binomial coefficient  $\binom{n}{k}$  in the cell at the  $n^{th}$  row,  $k^{th}$  diagonal.

 $n^{th}$  row

## **The Pascal's Triangle**

- Consider any <u>downward path</u> from (0,0) to (n,k).
  - Only 'L' or 'R' is allowed.
- It must use  $\begin{cases} k & \text{`R's} \\ n-k & \text{`L's} \end{cases}$
- The number of such paths is exactly  $\binom{n}{k}$ .

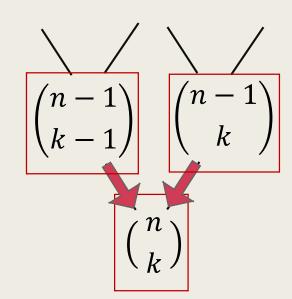


## Lemma 3.

For any  $n, k \in \mathbb{N}$  with n > k, we have

$$\binom{n}{k} = \binom{n-1}{k} + \binom{n-1}{k-1}.$$

- Any downward path to (n, k) must pass (n 1, k) or (n 1, k 1).
- The number of downward paths to (n, k) equals the sum of number of paths to (n 1, k) and (n 1, k 1).



## Lemma 4.

For any 
$$n \in \mathbb{Z}^{\geq 0}$$
, we have 
$$\sum_{0 \leq k \leq n} {n \choose k} = 2^n.$$

- Consider the number of all possible downward paths to the  $n^{th}$  row.
  - It is the sum of the number of possible paths to each cell, which is  $\sum_{0 \le k \le n} \binom{n}{k}$ .
  - It is also the number of possible arrangements (permutations) with a total number of n 'L's or 'R's, and is hence  $2^n$ .
  - By the <u>double-counting principle</u>, they are equal.

## Lemma 5.

For any  $n, r \in \mathbb{Z}^{\geq 0}$ ,  $n \geq r$ ,

$$\sum_{0 \le k \le n-r} \binom{r+k}{r} = \binom{n+1}{r+1}.$$

- Consider the set of all possible downward paths to (n + 1, r + 1).
  - There are  $\binom{n+1}{r+1}$  such paths.
  - Any of such paths must go to some cell at the r<sup>th</sup>-diagonal,
     then followed by exactly one 'R' and then some 'L's.

## Lemma 5.

For any  $n, r \in \mathbb{Z}^{\geq 0}$ ,  $n \geq r$ ,

$$\sum_{0 \le k \le n-r} \binom{r+k}{r} = \binom{n+1}{r+1}.$$

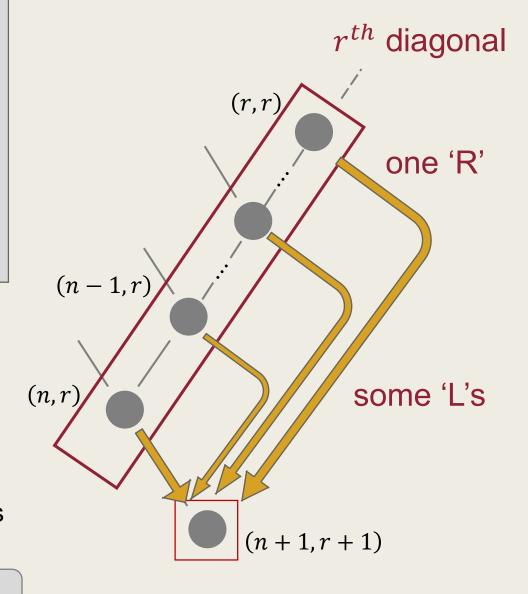
A downward path to (n + 1, r + 1)



A downward path to  $(\ell, r)$  for some  $r \le \ell \le n$ 

Zero or more 'L's

The last 'R' in the path.



- Consider the set of all possible *downward paths to* (n + 1, r + 1).
  - There are  $\binom{n+1}{r+1}$  such paths.
  - Any of such paths must go to some cell at the r<sup>th</sup>-diagonal,
     then followed by exactly one 'R' and then some 'L's.
    - Identify such paths by its last 'R'.
    - Then, there are  $\sum_{r \le \ell \le n} \binom{\ell}{r} = \sum_{0 \le k \le n-r} \binom{r+k}{r}$  such paths.
  - By double counting principle, they are equal.

#### Lemma 6.

For any 
$$n \in \mathbb{Z}^{\geq 0}$$
, 
$$\sum_{0 \leq k \leq n} {n \choose k}^2 = {2n \choose n}.$$

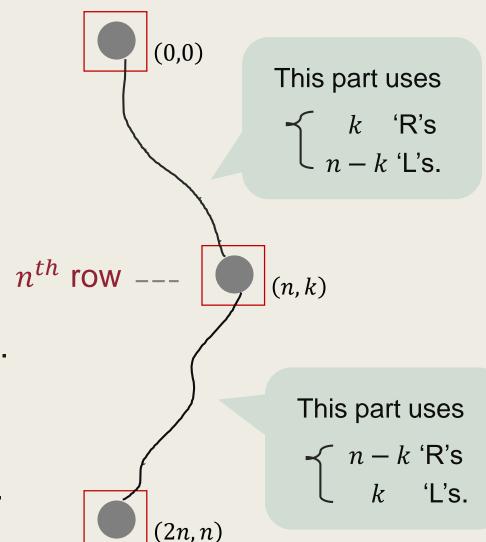
- Consider the set of all possible downward paths to (2n, n).
  - There are  $\binom{n+1}{r+1}$  such paths.
  - Identify any of such paths by the cell it reaches at the  $n^{th}$ -row.
    - Suppose that it is (n, k).
    - Let's count the number of such paths.

#### Lemma 6.

For any  $n \in \mathbb{Z}^{\geq 0}$ ,

$$\sum_{0 \le k \le n} \binom{n}{k}^2 = \binom{2n}{n}.$$

- The upper-part uses k 'R's and n k 'L's.
  - There are  $\binom{n}{k}$  such paths.
- The lower-part uses n k 'R's and k 'L's.
  - There are  $\binom{n}{n-k} = \binom{n}{k}$  such paths.



- $\blacksquare$  Consider the set of all possible downward paths to (2n, n).
  - There are  $\binom{n+1}{r+1}$  such paths.
  - Identify any of such paths by the cell it reaches at the  $n^{th}$ -row.
    - Suppose that it is (n, k).
    - By the above argument, there are  $\binom{n}{k}^2$  such paths.
  - Taking summation over the cells at the  $n^{th}$ -row,

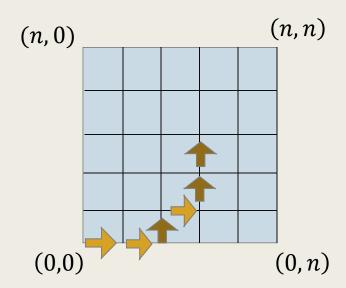
there are 
$$\sum_{0 \le k \le n} {n \choose k}^2$$
 such paths.

■ By the double-counting principle, they are equal.

## The Catalan Numbers

## The Catalan Number $C_n$

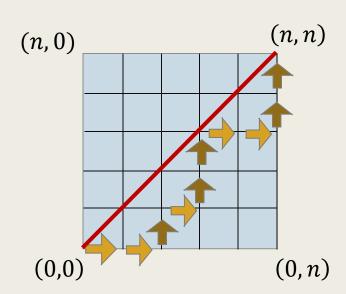
■ Consider the  $n \times n$  grid points and any path from (0,0) to (n,n) that uses only 'up' and 'right'.



# The Catalan Number $C_n$

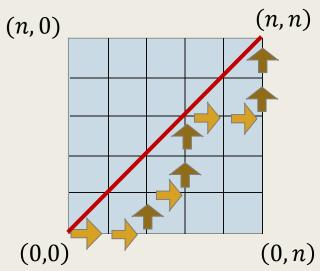
- Consider the  $n \times n$  grid points and any path from (0,0) to (n,n) that uses only 'up' and 'right'.
- Define the Catalan number  $C_n$  to be the number of possible paths that never cross the diagonal connecting (0,0) and (n,n).
- We will prove that

$$C_n = \binom{2n}{n} - \binom{2n}{n-1}.$$



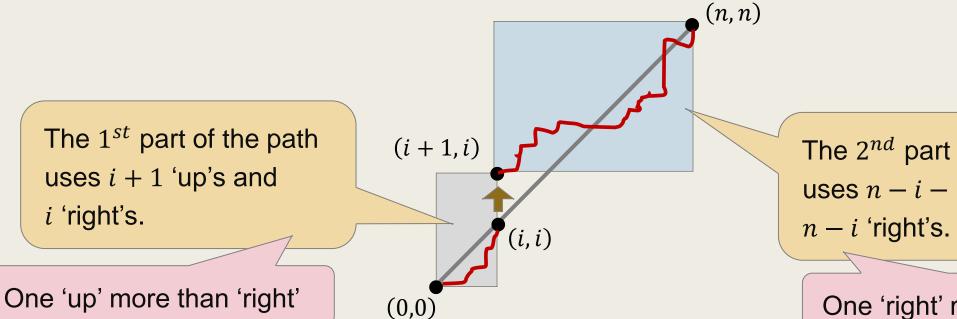
We will prove that

$$C_n = \binom{2n}{n} - \binom{2n}{n-1}.$$



- It is clear that without extra restrictions, the set of all possible paths that go from (0,0) to (n,n) is  $\binom{2n}{n}$ .
- It suffices to prove that, the number of paths *that have crossed the diagonal* is exactly  $\binom{2n}{n-1}$ .

- It suffices to prove that, the number of paths that have crossed the diagonal is  $\binom{2n}{n-1}$ .
- Consider any of such path and the first time that it crosses the diagonal, say, at the node (i, i).



The  $2^{nd}$  part of the path uses n - i - 1 'up's and

One 'right' more than 'up'

It suffices to prove that, the number of paths *that have crossed the diagonal* is  $\binom{2n}{n-1}$ .

Consider any of such path and the first time that it crosses the

(n, n)

diagonal, say, at the node (i, i).

The  $1^{st}$  part of the path uses i+1 'up's and i 'right's.

(0,0)

Exchange 'up's with 'right's for the  $2^{nd}$  part of the path.

The  $2^{nd}$  part of the path uses n-i-1 'up's and n-i 'right's.

One 'right' more than 'up'

One 'up' more than 'right'

Consider any of such path and the first time that it crosses the diagonal, say, at the node (i, i).

(i,i)

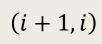
Hence, it will reach (n+1, n-1).

The new path has n-i 'up's and n-i-1 'right's.

One 'up' more than 'right'

The  $1^{st}$  part of the path uses i + 1 'up's and i 'right's.

One 'up' more than 'right'



(0,0)

(n+1,n-1)(n,n) Exchange 'up's with 'right's

The  $2^{nd}$  part of the path uses n - i - 1 'up's and n - i 'right's.

One 'right' more than 'up'

for the  $2^{nd}$  part of the path.

■ Observe that, this is <u>a one-to-one correspondence</u> between paths that cross the diagonal and paths that reach (n + 1, n - 1).

The new path has n-i 'up's and n-i-1 'right's.

One 'up' more than 'right'

The  $1^{st}$  part of the path uses i + 1 'up's and i 'right's.

One 'up' more than 'right'

(i+1,i)

(i, i)

(n+1,n-1)

(n, n)

Hence, it will reach (n + 1, n - 1).

Exchange 'up's with 'right's for the  $2^{nd}$  part of the path.

The  $2^{nd}$  part of the path uses n - i - 1 'up's and n - i 'right's.

One 'right' more than 'up'

- It suffices to prove that, the number of paths *that have crossed the diagonal* is  $\binom{2n}{n-1}$ .
- Consider any of such path and the first time that it crosses the diagonal, say, at the node (i, i).
  - There is <u>a one-to-one correspondence</u> between paths that cross the diagonal and paths that reach (n + 1, n - 1).
  - Hence, the number of paths that have crossed the diagonal is  $\binom{2n}{n-1}$ .

# The Density of 0-1 Matrices

- Let H be an  $m \times n$  0-1 matrix and  $0 \le \alpha \le 1$  be a real number.
  - We say that H is  $\alpha$ -dense, if <u>at least an  $\alpha$ -fraction of its entries</u> are 1s, i.e., # of 1s in  $H \geq \alpha \cdot mn$ .
  - Similarly, a row (column) is  $\alpha$ -dense, if at least an  $\alpha$ -fraction of its entries are 1s.

#### Lemma 2.13 (Grigni and Sipser 1995).

Note that,  $\sqrt{\alpha} \ge \alpha$  when  $\alpha \le 1$ .

If H is  $2\alpha$ -dense, then either

- 1. There exists a row which is  $\sqrt{\alpha}$ -dense, or
- 2. At least  $\sqrt{\alpha} \cdot m$  of the rows are  $\alpha$ -dense.
- If *H* is dense, then either
  - There exists a row that is very dense, or
  - A certain fraction of rows must be dense enough.
- Intuitively,
  if the first condition does not hold, then the second must hold.

#### Lemma 2.13 (Grigni and Sipser 1995).

If H is  $2\alpha$ -dense, then either

- 1. There exists a row which is  $\sqrt{\alpha}$ -dense, or
- 2. At least  $\sqrt{\alpha} \cdot m$  of the rows are  $\alpha$ -dense.

- Suppose that both of the cases do not hold.
  - By 2, less than  $\sqrt{\alpha} \cdot m$  rows are  $\alpha$ -dense.
  - By 1, each of the above rows has less than  $\sqrt{\alpha} \cdot n$  1s.
  - Hence, the total number of 1s in *these*  $\alpha$ *-dense rows* is less than  $\sqrt{\alpha} \cdot \sqrt{\alpha} \cdot mn = \alpha \cdot mn$ .

Suppose that both of the cases do not hold.



By 2, less than  $\sqrt{\alpha} \cdot m$  rows are  $\alpha$ -dense.

By 1, each of the above rows has less than  $\sqrt{\alpha} \cdot n$  1s.

Hence, the total number of 1s in *these*  $\alpha$ *-dense rows* is less than  $\sqrt{\alpha} \cdot \sqrt{\alpha} \cdot mn = \alpha \cdot mn$ .

- Consider the remaining *non-\alpha-dense rows*.
  - The number of 1s in these rows is less than  $\alpha \cdot mn$ .
- Hence, the total number of 1s in H is strictly less than  $2\alpha \cdot mn$ , a contradiction.

The Number of Sufficiently Dense Rows (Columns) in a Dense Matrix.

# Q: How many rows or columns of an $\alpha$ -dense matrix will be "dense enough?"

- In the following, let's use a *general setting* to answer this question!
- Let  $A_1, A_2, ..., A_k$  be finite sets, and consider the Cartesian product of  $A_i$

$$A = A_1 \times A_2 \times \cdots \times A_k .$$

Then, the Cartesian product  $A = \{ (i,j) : 1 \le i \le m, 1 \le j \le n \}$  is the *coordinates of the entries*.

To relate the two concepts, for  $m \times n$  0-1 matrix, we have  $A_1 = \{1, 2, ..., m\}, A_2 = \{1, 2, ..., n\}.$ 

■ Let  $A_1, A_2, ..., A_k$  be finite sets, and consider the Cartesian product of  $A_i$ 

$$A = A_1 \times A_2 \times \cdots \times A_k$$
.



for an  $m \times n$  0-1 matrix, we have  $A_1 = \{1, 2, ..., m\}, A_2 = \{1, 2, ..., n\}.$ 

The set of entries that are 1.

- Let  $D \subseteq A$  be the set of *elements of interests*.
  - For any  $b \in A_i$ , define the **degree of b** in D as

$$d_D(b) \coloneqq |\{a \in D : a_i = b\}|,$$

number of 1s in the  $b^{th}$ -row (column).

i.e., the number of elements of interests whose  $i^{th}$ -coordinate is b.

■ We say that a point  $b \in A_i$  is popular in D, if

$$d_D(b) \geq \frac{1}{2k} \cdot \frac{|D|}{|A_i|},$$



number of 1s (or, density) in that row (column) is at least 1/4 of the average.

i.e., the degree of b is at least 1/2k times the average degree of the elements in  $A_i$ .

■ Let  $P_i \subseteq A_i$  be the set of all popular elements in  $A_i$ , and let

$$P \coloneqq P_1 \times P_2 \times \dots \times P_k .$$



The entries formed by popular rows and columns.

### Lemma 2.14 (Håstad).

$$|P| > |D|/2$$
.

## Lemma 2.14 (Håstad).

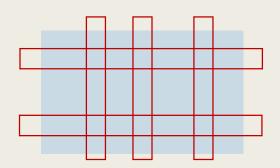
$$|P| > |D|/2$$
.

#### Since

$$|P| \ge |P \cap D| = |D| - |D \setminus P|$$

- It suffices to prove that  $|D \setminus P| < |D|/2$ .
  - For every non-popular point  $b \in A_i$ , we have

$$d_D(b) = |\{a \in D : a_i = b\}| < \frac{1}{2k} \cdot \frac{|D|}{|A_i|}.$$



- Counting the elements in  $|D \setminus P|$ , we have

$$|D \setminus P| \leq \sum_{1 \leq i \leq k} \sum_{b \in A_i \setminus P_i} d_D(b) < \sum_{1 \leq i \leq k} \sum_{b \in A_i \setminus P_i} \frac{1}{2k} \cdot \frac{|D|}{|A_i|}$$

Any element in  $|D \setminus P|$  is counted at least once in the summation.

$$|A_i \setminus P_i| \le |A_i| \le \sum_{1 \le i \le k} \frac{1}{2k} \cdot |D| = \frac{1}{2} |D|.$$

# Q: How many rows or columns of an $\alpha$ -dense matrix will be "dense enough?"

- Interpret D as the entries with 1 in the matrix M.
  - Lemma 2.14 says that, the size of  $|P| = |P_1| \cdot |P_2|$  is lower-bounded by |D|/2.
  - Provided that |D| is large, at least one of  $|P_1|$ ,  $|P_2|$  must be large.

#### Corollary 2.15.

In any  $2\alpha$ -dense 0-1 matrix H, either a  $\sqrt{\alpha}$ -fraction of its rows or a  $\sqrt{\alpha}$ -fraction of its columns (or both) are  $\alpha/2$ -dense.

## Corollary 2.15.

In any  $2\alpha$ -dense 0-1 matrix H, either a  $\sqrt{\alpha}$ -fraction of its rows or a  $\sqrt{\alpha}$ -fraction of its columns (or both) are  $\alpha/2$ -dense.

- Let H be an  $m \times n$  matrix and D be the set of entries of 1.
- Let  $P_1$  and  $P_2$  be the set of popular rows and columns, respectively.
  - For any  $i \in P_1$ , we have

$$\deg_D(i) \geq \frac{1}{2k} \cdot \frac{|D|}{|A_1|} \geq \frac{1}{4} \cdot \frac{2\alpha \cdot mn}{m} \geq \frac{\alpha}{2} \cdot n,$$

which implies that i is  $\alpha/2$ -dense.

- Similarly, any  $j \in P_2$  is also  $\alpha/2$ -dense.

- Let H be an  $m \times n$  matrix and D be the set of entries of 1.
- Let  $P_1$  and  $P_2$  be the set of popular rows and columns, respectively.
  - Any row / column  $b \in P_1 \cup P_2$  is  $\alpha/2$ -dense.

- By Lemma 2.14,  $|P_1| \cdot |P_2| \ge |D|/2 \ge \alpha \cdot mn$ , which implies that  $\frac{|P_1|}{m} \cdot \frac{|P_2|}{n} \ge \alpha$ .
- Hence, either  $\frac{|P_1|}{m} \ge \sqrt{\alpha}$  or  $\frac{|P_2|}{n} \ge \sqrt{\alpha}$  must hold.
- This proves the statement of this corollary.